



Europass Curriculum Vitae



Personal information

First name / Surname **Giovanna Apicella**
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Date of birth 04.11.1989

Work experience

- Since October 2022
University of Udine, Italy
- SSD** Scientific Field: SECS-S/06 (Mathematical Methods for Economics, Finance and Actuarial Sciences)
Role Tenure-Track Researcher (art. 24, section 3, letter b) L.240/2010
- From July 2018 to June 2022
Universität St. Gallen (HSG)
Switzerland
- Role**
- Post-Doctoral Researcher at the Faculty of Mathematics and Statistics- School of Economics and Political Science (SEPS-HSG).
 - From 01.10.2019 to 31.12.2021, Post-Doctoral Fellow under the Swiss National Science Foundation (SNSF) project 100018_189093 "Combining Actuarial and Behavioural Perspectives to the Understanding of Longevity Risk". Project Leader: Prof. Enrico De Giorgi.
 - Lecturer in:
 - Mathematics for Economists (6 ECTS, 4.00 SWH). BWL (Bachelor Studies -Major in Economics). Autumn Semesters 2019 and 2020.
 - Mathematics A: Exercises. Assessment Year. Autumn Semesters 2018,2020 and 2021.

Education and training

- November 2014-October 2017
Sapienza University of Rome,
Italy
Doctor of Philosophy degree-
Doctor Europaeus
 - PhD Fellowship in School of Statistical Sciences- Curriculum Actuarial Sciences (30th cycle).
 - Final Dissertation entitled: "Stochastic Mortality in a Complex World: Methodologies and Applications within the Affine Diffusion Framework".
 - Degree obtained in date 30.01.2018. Classification: excellent.

- February 2017 - April 2017
Bayes (former Cass) Business School, City, University of London
London, UK
Mobility Fellowship
- December 2015 - May 2016
Research Traineeship
SCOR Services Switzerland Ltd.
Zurich, Switzerland
- February 2012- January 2014
University of Salerno, Italy
Master's degree
- Sept.- 2008 - December 2011
University of Salerno, Italy
Bachelor's degree
- 2003-2008
Liceo Classico Publio Virgilio Marone, M.S. Severino (SA), Italy
High School Diploma (Maturità)
- Visiting PhD Student under the Mobility Fellowship granted by Sapienza University of Rome based on competition among the students enrolled at Sapienza PhD Programmes (Cycles XXX and XXXI). Call for application n. 4389, "Fondo per il sostegno dei giovani e favorire la mobilità degli studenti", Italian Ministry of Education, University and Research (MIUR).
- Fulltime Research Trainee under the supervision of Dr. Michel Dacorogna (former Scientific Advisor of the CEO and Chairman of SCOR SE.)
- Master's degree in Statistical Sciences for Finance (Actuarial, financial and economic statistics – LM- 83) D.M. 270/2004
- Thesis entitled "Markov and Semi-Markov Models in Long-Term Health Insurances"; subject: Financial and actuarial mathematics- Advanced Course
- Degree obtained in date 16.01.2014. Classification: 110/110 cum laude
- Bachelor's degree in economics (Economics- L-33) D.M. 270/2004
- Degree obtained in date 16/12/2011. Classification: 110/110 cum laude
- 100/100 cum laude

Personal skills and competences

Mother tongue(s)

Italian

Other language(s)

Self-assessment

European level (*)

English

German

Understanding				Speaking				Writing	
Listening		Reading		Spoken interaction		Spoken production			
C1	Advances	C1	Advanced	C1	Advanced	C1	Advanced	C1	Advanced
A1	Beginner	A1	Beginner	A1	Beginner	A1	Beginner	A1	Beginner

(*) [Common European Framework of Reference for Languages](#)

Scientific publications

JOURNAL ARTICLES (13/D4 FIELD):

1.

Apicella, Giovanna; Dacorogna, Michel, M; Di Lorenzo, Emilia; Sibillo, Marilena (2019). "Improving the Forecast of Longevity by Combining Models", North American Actuarial Journal, 23:2, 298-319, DOI: 10.1080/10920277.2018.1556701.

2.

Apicella, Giovanna; Sibillo, Marilena (2018). "Corrective factors for longevity projections in a dynamic context", European Actuarial Journal, 8, 53-68, DOI: <https://doi.org/10.1007/s13385-018-0166-6>.

PUBLICATIONS INCLUDED IN BOOKS (13/D4 FIELD):

1.

Apicella, Giovanna; De Giorgi, Enrico (2022). "Gender Attitudes Toward Longevity and Retirement Planning: Theory and Evidence". In: Corazza, M., Perna, C., Pizzi, C., Sibillo, M. (eds) Mathematical and Statistical Methods for Actuarial Sciences and Finance. MAF 2022, pp. 19-24. Springer, Cham. https://doi.org/10.1007/978-3-030-99638-3_4.

2.

Apicella, Giovanna; Dacorogna, Michel M.; Di Lorenzo, Emilia; Sibillo, Marilena (2018). "Improving Lee-Carter Forecasting: Methodology and Some Results". In: Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M. (eds) Mathematical and Statistical Methods for Actuarial Sciences and Finance, pp. 57-61, Springer, Cham. https://doi.org/10.1007/978-3-319-89824-7_10.

CONFERENCE PROCEEDINGS INCLUDED IN BOOKS (13/D4 FIELD):

1.

Apicella, Giovanna; Dacorogna, Michel (2016). "A Comprehensive Study of Mortality Dynamics in Ten Developed Countries Using the Feller Process". Proceedings of the XVI Iberian Italian Conference on Financial and Actuarial Mathematics, pp- 7-11. ISBN: 9788861970601.

Research projects and/or groups

RESEARCH TEAM MEMBER UNDER THE PROJECT "ACTUARIAL AND PERCEIVED SURVIVAL PROBABILITIES: IMPACT ON THE VALUATION OF LIFE INSURANCE POLICIES"

PROJECT COORDINATOR: PROF. MARILENA SIBILLO, UNIVERSITY OF SALERNO

I authorize the processing of my personal data in accordance with Article 13 of Legislative Decree No. 196 of June 30, 2003 – "Code regarding the protection of personal data" and Article 13 of the GDPR 679/16 – "European Regulation on the protection of personal data"

Date: 01.04.2023